

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D EMERGING

COMMON D EMERGING

FUND: NJBD

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON E PRIVATE EQUITY

COMMON E PRIVATE EQUITY

FUND: NJBE

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON E REAL ESTATE

COMMON E REAL ESTATE

FUND: NJBR

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D DEVELOPED

COMMON D DEVELOPED

FUND: NJBU

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D DEVELOPED PASSIVE

COMMON D DEVELOPED PASSIVE

FUND: NJDE

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D INTL EQTY HEDGE

COMMON D HEDGES

FUND: NJDI

View Date: August 14, 2015



STATE STREET

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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EURO CURRENCY

SOLD EUR / BOUGHT USD	OPEN	23 Jul 2015 OPEN	29 Feb 2016		STATE STREET BANK AND TRUST COMPANY 0.906462	55,159,500.00 USD	50,000,000.00 EUR
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EURO CURRENCY Total

Local Purchased	Base Purchased	Local Sold	Base Sold
0.00 EUR	0.00 USD	50,000,000.00 EUR	55,159,500.00 USD

JAPANESE YEN

SOLD JPY / BOUGHT USD	OPEN	17 Jul 2015 OPEN	17 Feb 2016		STATE STREET BANK AND TRUST COMPANY 123.470000	40,495,666.96 USD	5,000,000,000.00 JPY
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SOLD JPY / BOUGHT USD	OPEN	31 Jul 2015 OPEN	14 Dec 2015		BANK OF NEW YORK 123.715000	20,207,735.52 USD	2,500,000,000.00 JPY
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JAPANESE YEN Total

Local Purchased	Base Purchased	Local Sold	Base Sold
0.00 JPY	0.00 USD	7,500,000,000.00 JPY	60,703,402.48 USD

FX PURCHASED Total

0 Base Equivalent 0.00 USD

FX SOLD Total

3 Base Equivalent 115,862,902.48 USD

FX CROSSDEAL Total

0 Base Equivalent 0.00 USD

FUND Total

Base Equivalent
115,862,902.48 USD

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT
FUND: NJEA

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D EMERGING PICTET
PICTET ASSET MANAGEMENT LTD

FUND: NJED

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON E HEDGE FUNDS

COMMON E HEDGE FUNDS

FUND: NJEF

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D DOM EQTY HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFB

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D INFLATION LINKED

NJ DIVISION OF INVESTMENT

FUND: NJFG

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJFH

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D FIXED INCOME HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFL

View Date: August 14, 2015



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

July 1, 2015 to July 31, 2015

COMMON D GLOBAL PROPERTY EQTY

NJ DIVISION OF INVESTMENT

FUND: NJFQ

View Date: August 14, 2015



STATE STREET

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

CANADIAN DOLLAR

SOLD CAD / BOUGHT USD	OPEN	10 Jul 2015 10 Jul 2015	10 Jul 2015		AUTREPAT-INCCURADJ 1.249687	343.79 USD	429.63 CAD
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CANADIAN DOLLAR Total

Local Purchased

Base Purchased

Local Sold

Base Sold

0.00 CAD

0.00 USD

429.63 CAD

343.79 USD

FX PURCHASED Total

0

Base Equivalent

0.00 USD

FX SOLD Total

1

Base Equivalent

343.79 USD

FX CROSSDEAL Total

0

Base Equivalent

0.00 USD

FUND Total

Base Equivalent

343.79 USD

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D EMERGING

COMMON D EMERGING

FUND: NJBD

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON E PRIVATE EQUITY

COMMON E PRIVATE EQUITY

FUND: NJBE

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON E REAL ESTATE

COMMON E REAL ESTATE

FUND: NJBR

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D DEVELOPED

COMMON D DEVELOPED

FUND: NJBU

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D DEVELOPED PASSIVE

COMMON D DEVELOPED PASSIVE

FUND: NJDE

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency

Local Purchased

Base Purchased

Local Sold

Base Sold

***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D INTL EQTY HEDGE

COMMON D HEDGES

FUND: NJDI

View Date: August 14, 2015



STATE STREET

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
EURO CURRENCY	0.00	0.00	50,000,000.00	55,159,500.00
JAPANESE YEN	0.00	0.00	7,500,000,000.00	60,703,402.48

		Base Equivalent
FX PURCHASED Total	0	0.00
		Base Equivalent
FX SOLD Total	3	115,862,902.48
		Base Equivalent
FX CROSSDEAL Total	0	0.00
		Base Equivalent
FUND Total		115,862,902.48

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D EMERGING PICTET
PICTET ASSET MANAGEMENT LTD

FUND: NJED

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON E HEDGE FUNDS

COMMON E HEDGE FUNDS

FUND: NJEF

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-USD

Local Currency

Local Purchased

Base Purchased

Local Sold

Base Sold

***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D DOM EQTY HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFB

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-USD

Local Currency

Local Purchased

Base Purchased

Local Sold

Base Sold

***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D INFLATION LINKED
NJ DIVISION OF INVESTMENT

FUND: NJFG

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-USD

Local Currency

Local Purchased

Base Purchased

Local Sold

Base Sold

***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJFH

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D FIXED INCOME HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFL

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-USD

Local Currency

Local Purchased

Base Purchased

Local Sold

Base Sold

***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

July 1, 2015 to July 31, 2015

COMMON D GLOBAL PROPERTY EQTY
NJ DIVISION OF INVESTMENT

FUND: NJFQ

View Date: August 14, 2015



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
CANADIAN DOLLAR	0.00	0.00	429.63	343.79

		Base Equivalent
FX PURCHASED Total	0	0.00
		Base Equivalent
FX SOLD Total	1	343.79
		Base Equivalent
FX CROSSDEAL Total	0	0.00
		Base Equivalent
FUND Total		343.79